

Alloc Ticket Id	7158073	Units Flag	N
Event Ticket	NEW	Multiplier	
Event Security Master	NEW	Factor	
Product	IRS		
Block Notional Amount 1	65,365,000.00		

Product Type	IRS
Accrual Type Code	Pay Fixed
Manual Flag	N
Dirty Price Flag	Clean

<u>LEG2 :</u>		<u>LEG1 :</u>	
Cusip Number	99D002LE	Cusip Number	99D002LD
Description	IRS PLN REC Float 0.0000% 09-19-12	Underlying Cusip Number	99D002LE
Currency	PLN	Description	IRS PLN PAY 5 Fixed 5.6050% 09-19-12
Coupon Type	Float	Currency	PLN
Coupon	0	Coupon Type	Fixed
Spread (Basis Points)	0	Coupon	5.605
Index Rate		Spread (Basis Points)	
Index	6M WIBOR	Index Rate	
Coupon Payment Date	2008/03/19	Index	
Interest Method	ACTUAL/365	Coupon Payment Date	2008/09/19
Business Day Logic	Modified Following	Interest Method	ACTUAL/ACTUAL
Payment Frequency	Semi-Annual	Business Day Logic	Modified Following
Reset Frequency	Semi-Annual	Payment Frequency	Annual
First Reset Date	2007/09/17	Reset Frequency	
Compounding	N	Compounding	N
Business Day 1	Warsaw	First Reset Date	
Business Day 2		Business Day 1	Warsaw
Business Day 3		Business Day 2	
Business Day 4		Business Day 3	
Effective Date	2007/09/19	Business Day 4	
Maturity Date	2012/09/19	Effective Date	2007/09/19
		Maturity Date	2012/09/19

Cusip Number Alloc Id	Life Event	Alloc Ticket ID	Autex	Sub Acct	Exec Broker	Clear Broker	Counterparty	Remaining Counterparty	Tran Cd	Rev Flag	Trade Date	Settle Date	Currency	Price	Factor	Factor Date	Notional Amount-PAR	Notional Amount-OF	Payment	Payment Direction	NDF Flag
99D002LD 47185537	PT	7158073	9931	993107	JPM	JPM	JPMorgan Chase Bank, New York		BS		2007/07/18	2007/07/20	PLN	99.9155511	0		1,410,000.00	0.00	1,190.73	R	N
99D002LD 47185545	PT	7158073	6334	633406	JPM	JPM	JPMorgan Chase Bank, New York		BS		2007/07/18	2007/07/20	PLN	99.9155511	0		1,060,000.00	0.00	895.16	R	N
99D002LD 47185553	PT	7158073	5911	591106	JPM	JPM	JPMorgan Chase Bank, New York		BS		2007/07/18	2007/07/20	PLN	99.9155511	0		190,000.00	0.00	160.45	R	N
99D002LD 47185561	PT	7158073	0199	019906	JPM	JPM	JPMorgan Chase Bank, New York		BS		2007/07/18	2007/07/20	PLN	99.9155511	0		5,010,000.00	0.00	4,230.89	R	N
99D002LD 47185569	PT	7158073	0937	093707	JPM	JPM	JPMorgan Chase Bank, New York		BS		2007/07/18	2007/07/20	PLN	99.9155511	0		585,000.00	0.00	494.03	R	N
99D002LD 47185577	PT	7158073	3479	347901	JPM	JPM	JPMorgan Chase Bank, New York		BS		2007/07/18	2007/07/20	PLN	99.9155511	0		830,000.00	0.00	700.91	R	N
99D002LD 47185585	PT	7158073	6334	633420	JPM	JPM	JPMorgan Chase Bank, New York		BS		2007/07/18	2007/07/20	PLN	99.9155511	0		510,000.00	0.00	430.69	R	N
99D002LD 47185593	PT	7158073	9209	920921	JPM	JPM	JPMorgan Chase Bank, New York		BS		2007/07/18	2007/07/20	PLN	99.9155511	0		8,160,000.00	0.00	6,891.03	R	N
99D002LD 47185601	PT	7158073	0773	077302	JPM	JPM	JPMorgan Chase Bank, New York		BS		2007/07/18	2007/07/20	PLN	99.9155511	0		9,575,000.00	0.00	8,085.98	R	N
99D002LD 47185609	PT	7158073	6388	638806	JPM	JPM	JPMorgan Chase Bank, New York		BS		2007/07/18	2007/07/20	PLN	99.9155511	0		29,630,000.00	0.00	25,022.20	R	N
99D002LD 47185617	PT	7158073	0844	084406	JPM	JPM	JPMorgan Chase Bank, New York		BS		2007/07/18	2007/07/20	PLN	99.9155511	0		1,735,000.00	0.00	1,465.19	R	N
99D002LD 47185625	PT	7158073	0786	078621	JPM	JPM	JPMorgan Chase Bank, New York		BS		2007/07/18	2007/07/20	PLN	99.9155511	0		2,155,000.00	0.00	1,819.87	R	N

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99D002LD 47185633	PT	7158073	0682	068221	JPM	JPM	JPMorgan Chase Bank, New York		BS		2007/07/18	2007/07/20	PLN	99.9155511	0		1,555,000.00	0.00	1,313.18	R	N	
99D002LD 47185641	PT	7158073	9974	997407	JPM	JPM	JPMorgan Chase Bank, New York		BS		2007/07/18	2007/07/20	PLN	99.9155511	0		2,960,000.00	0.00	2,499.69	R	N	
																	Sub Total:	65,365,000.00	0.00	55,200.00		
																	Block Trade Total:	65,365,000.00	0.00	55,200.00		